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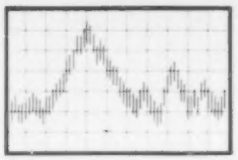

INTERNATIONAL REPORT

NOVEMBER 1987

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INTERNATIONAL VOLUME & OPEN INTEREST

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	VOLUME NOV 1986	VOLUME NOV 1987	OPEN INTEREST NOV 1986	OPEN INTEREST NOV 1987
Potatoes	18,951	11,273		
Early Potatoes		19		
Cattle	77	13		
Pigmeat	46			
Early Pigs	234	110		
Soyameal	3,022	2,954		
BIFFEX	4,305	4,051		
GAFTA	26,635	18,420	0	0
Ocean Freight Rate	1,183	87		
FNCI	198	238		
INTEX	1,381	325	0	0
Crude Oil	26	146		
Gasoil	64,621	98,480		
Heavy Fuel Oil	877	99		
Gasoline	24	50		
Gasoil Options		1,276		
IPE	65,548	100,051	0	0
Cocoa	58,639	83,001		
Robusta	109,303	57,347		
Sugar (FOB)	51,918	68,056		
White Sugar		33,538		
Cocoa Options		11		
Coffee Options		1,700		
Sugar Options	20	292		
FOX	219,860	243,945	0	0

	VOLUME NOV 1986	VOLUME NOV 1987	OPEN INTEREST NOV 1986	OPEN INTEREST NOV 1987
FT Index	10,411	54,975		
Three Mth Pound (1/2M)	73,134	164,465		
Short Gilt	1,809	98		
Twenty Yr Gilt	375,006	657,023		
Deutschemark	941	365		
Eurodollar	85,419	148,837		
Dollar Mark	78			
T-Bond	90,921	144,460		
Yen Bond		10,616		
Sterling Currency	617	417		
Swiss Franc	523	225		
Yen	691	201		
Eurodollar Option	2,751	2,364		
FTSE Option	1,410	109		
T-Bond Option	2,502	4,221		
Gilt Option	30,329	99,197		
Dollar/Mark Option	98	170		
Pound/Dollar Option	5,192	828		
Short Sterling Options		8,257		
LIFFE	681,832	1,296,828	0	0
3 Month Treasury Bill	7,970	9,814	684	2,230
French Gov't Bond	296,956	1,301,728	24,520	103,693
MATIF	304,926	1,311,542	25,204	105,923
Canadian T-Bill Opt.	350	226	511	573
Canadian L-T Bonds Opt.	16,811	29,667	18,822	17,548
Gold Option	32,978	38,995	28,761	33,240
MONTREAL EXCHANGE	50,139	68,888	48,094	51,361
U.S. Dollar	1,193	1,822	649	404
Prime Commercial Paper	439		1,081	89
NZ Crossbred Wool	1,160	296	2,545	1,063
5-yr Govt Stock Futures	18,102	17,551	2,931	2,787
New Zealand Wheat	8		54	
90 Day Bank Bill		5,492		2,168
Barclays Share Index		4,515		403
NEW ZEALAND FUTURES EXCH	20,902	29,676	7,260	6,914

	VOLUME NOV 1986	VOLUME NOV 1987	OPEN INTEREST NOV 1986	OPEN INTEREST NOV 1987
Sugar	33,481	24,677	28,139	23,848
Coffee	2,088	209	947	655
Cocoa	907	79	439	152
PARIS FUTURES EXCHANGE	36,476	24,965	29,525	24,655
Eurodollar	38,615	129,467	17,271	25,297
Deutschemark	18,640	7,746	2,744	856
Japanese Yen	5,662	9,363	1,667	437
British Pound	2,468	250	1,436	142
Nikkei Stock Average	4,217	23,603	1,644	8,171
US T-Bond	8,332	0	944	0
Gold	455	10	2	0
Eurodollar Options		4,029		1,901
Deutschemark Options		221		117
Japanese Yen Options		1,012		527
SIMEX	78,389	175,701	25,708	37,448
All Ords. Index	51,714	30,493	10,660	8,716
Bank Bills 90 Day	65,936	180,330	29,779	57,379
Aust T-Bond 10 year	64,038	184,846	21,589	38,803
US T-Bond	2,140	0		6,474
Eurodollar	1,040	65		38,398
Gold	2,980	23		152,206
Greasy Wool	61		40	
Live Cattle (Cash Set)	576	32	834	80
Wool (Cash Set)	64	17	174	87
Bank Bill Options	2,439	7,490	1,509	12,386
US Dollar Options	80	0	21	
Aust 10-Yr Bond Option	11,149	46,228	10,163	51,330
All Ords Options	4,155	6,624	1,158	8,050
SYDNEY FUTURES EXCH	206,372	456,148	75,927	373,909
TSE 300 Composite Index	3,001		1,208	
TSE 300 Spot Index	8,360			
TSE 35 Index		4,771		713
TSE 35 Options		33,836		9,252
TSE 300 Composite Options				
Bond Options	4,824	20	3,283	678
Silver Options	757	1,656	6,145	5,983
TORONTO FUTURES EXCH	16,942	40,283	10,636	16,626

	VOLUME NOV 1986	VOLUME NOV 1987	OPEN INTEREST NOV 1986	OPEN INTEREST NOV 1987
Wheat	25,095	31,601	8,511	8,212
Oats	3,091	7,401	1,034	2,098
Thunder Bay Barley	24,760	42,003	8,771	13,030
Rye	9,114	12,001	2,437	2,876
Flax Seed	29,176	31,931	5,618	5,792
Canola/Rape Seed	77,108	102,507	28,293	21,953
Gold	46	27	15	12
Silver	18	1	31	21
WINNIPEG COMMODITY EXCH	168,408	227,472	54,710	53,994
Gold	101,165	262,812	71,319	155,279
Silver	52,569	126,650	44,004	78,322
Platinum	261,540	363,377	109,221	177,105
Rubber	51,567	99,613	35,658	37,805
Cotton Yarn	59,666	192,372	15,456	60,381
Woolen Yarn	685	498	349	66
TOKYO COMM EX INDUSTRY	527,192	1,045,322	276,007	508,958
American Soybeans	179,060	226,189	135,478	121,201
Chinese Soybeans	3,578	558	2,447	193
Red Beans	191,220	329,291	58,077	70,290
TOKYO GRAIN EXCHANGE	373,858	556,038	196,002	191,684
Yen Gov't Bond	984,960	1,062,130	98,529	133,955
TOKYO STOCK EXCHANGE	984,960	1,062,130	98,529	133,955
Domestic Soybeans	2	2	0	0
Red Beans	15,635	28,627	6,655	8,126
White Beans	2	2	0	0
Potato Starch	2	2	0	0
Imported Soybeans	13,553	6,740	5,953	2,467
HOKKAIDO GRAIN EXCH	29,194	35,373	12,608	10,593
Red Beans	13,668	27,071	2,702	4,844
Imported Soybeans	16,221	23,811	5,508	8,431
Refined Sugar	247	122	5	0
KANMON COMMODITY EXCH	30,136	51,004	8,215	13,275

	VOLUME NOV 1986	VOLUME NOV 1987	OPEN INTEREST NOV 1986	OPEN INTEREST NOV 1987
Red Beans	18,521	28,193	4,173	3,655
Imported Soybeans	26,836	17,039	7,651	5,777
KOBE GRAIN EXCH	45,357	45,232	11,824	9,432
Raw Silk	13,414	31,989	8,351	12,934
KOBE RAW SILK EXCH	13,414	31,989	8,351	12,934
Rubber (RSS3)	46,426	86,761	26,198	26,920
KOBE RUBBER EXCH	46,426	86,761	26,198	26,920
Dried Cocoon	80,318	43,842	26,991	18,796
MAEBASHI DRIED COCOON EX	80,318	43,842	26,991	18,796
Red Beans	57,535	64,734	20,760	20,193
White Beans	0	0	0	0
Sweet Potato Starch	4	4	0	0
Imported Soybeans	25,747	26,255	12,409	11,968
Refined Sugar	246	244	0	0
NAGOYA GRAIN & SUGAR EXCH	83,532	91,237	33,169	32,161
Cotton Yarn (40S)	43,159	54,253	10,152	15,810
Staple Fiber Yarn (Dull)	3,828	4,951	1,861	2,121
Wool Yarn	1,378	1,843	370	395
NAGOYA TEXTILE	48,365	61,047	12,383	18,326
Red Beans	150,149	237,644	50,438	54,586
Imported Soybeans	59,262	46,037	24,127	24,253
OSAKA GRAIN EXCHANGE	209,411	283,681	74,565	78,839

	VOLUME NOV 1986	VOLUME NOV 1987	OPEN INTEREST NOV 1986	OPEN INTEREST NOV 1987
Refined Sugar	250	244	7	0
Raw Sugar	42,986	47,404	37,774	47,787
OSAKA SUGAR EXCHANGE	43,236	47,648	37,781	47,787
Staple Fiber Yarn(Bright)	649	439	0	0
Staple Fiber Yarn (Dull)	242	239	0	0
Wool Yarn	15,226	23,892	9,024	11,164
Cotton Yarn (20S)	20,665	31,485	6,610	13,786
Cotton Yarn (40S)	11,531	26,035	4,998	9,876
OSAKA TEXTILE	48,313	82,090	20,632	34,826
Refined Sugar	247	244	20	0
Raw Sugar	119,090	116,090	135,009	175,716
TOKYO SUGAR EXCHANGE	119,337	116,334	135,029	175,716
Dried Cocoon	117,581	58,725	39,040	22,986
TOYAHASHI DRIED COCOON EX	117,581	58,725	39,040	22,986
Raw Silk	28,074	55,375	15,238	26,257
YOKOHAMA RAW SILK EX	28,074	55,375	15,238	26,257
Hang Seng Index	154,182	47,194	13,146	6,914
Soybeans	44,370	71,674	8,361	14,881
Sugar	26,960	17,371	13,100	9,497
Gold	530	168	0	0
HONG KONG FUTURES EXCHANGE	226,042	136,407	34,607	31,292
OSF 50		48,950		5,035
OSAKA SECURITIES EXCHANGE	0	48,950	0	5,035